

PCE Endowment Fund
Net Asset Value
As of the Month Ending
September 30, 2022

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 4,146,416.72
Total Cash and Cash Equivalents	<u>4,146,416.72</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	272,015,265.64
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>272,015,265.64</u>

Broad Domestic Equity

SSgA Russell 3000	<u>358,016,147.34</u>
Total Broad Domestic Equity	<u>358,016,147.34</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>216,408,907.70</u>
Total Global Equity Ex-U.S.	<u>216,408,907.70</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>42,740,275.69</u>
Total Real Assets	<u>42,740,275.69</u>

Receivables and Payables

Income Receivable/Payable	10,431.04
Payable To/From	-
Total Receivables and Payables	<u>10,431.04</u>

Total Assets

\$ 893,337,444.13

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
September 30, 2022

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 10,431.04	\$ 29,216.59
	<u>10,431.04</u>	<u>29,216.59</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(12,605,007.30)	(11,939,607.83)
High Yield (<i>Internally Managed</i>)	-	-
	<u>(12,605,007.30)</u>	<u>(11,939,607.83)</u>
Broad Domestic Equity		
SSgA Russell 3000	(36,529,916.25)	(16,818,424.03)
	<u>(36,529,916.25)</u>	<u>(16,818,424.03)</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(23,899,418.96)	(23,905,012.15)
	<u>(23,899,418.96)</u>	<u>(23,905,012.15)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(6,200,607.19)	(5,172,360.47)
	<u>(6,200,607.19)</u>	<u>(5,172,360.47)</u>
Total Investment Income (Loss)	\$ (79,224,518.66)	\$ (57,806,187.89)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	972,581,703.78	967,415,665.37
Net Contribution (Withdrawal)	(19,740.99)	(16,272,033.35)
Total Assets	<u>\$ 893,337,444.13</u>	<u>\$ 893,337,444.13</u>